

ABSTRAK

Penelitian ini bertujuan untuk mengetahui bagaimana pengaruh *Return On Asset* (ROA), *Return On Equity* (ROE), dan *Earning Per Share* (EPS) terhadap harga saham pada perusahaan transportasi yang terdaftar di Bursa Efek Indonesia (BEI) periode 2015-2018.

Populasi dalam penelitian ini adalah perusahaan transportasi yang terdaftar di Bursa Efek Indonesia (BEI) pada periode tahun 2015-2018. Sampel pada penelitian ini menggunakan metode *purposive sampling* sehingga dari 42 perusahaan, didapatkan 9 perusahaan transportasi yang memenuhi kriteria untuk dijadikan sampel penelitian. Metode analisis yang digunakan dalam penelitian ini yaitu analisis regresi linier berganda dengan menggunakan program SPSS 25.

Hasil penelitian menunjukkan bahwa, *Return On Asset* (ROA) berpengaruh negatif signifikan terhadap harga saham dan *Return On Equity* (ROE) berpengaruh positif signifikan terhadap harga saham. Sedangkan *Earning Per Share* (EPS) tidak berpengaruh positif signifikan terhadap harga saham pada perusahaan transportasi periode 2015-2018.

Kata kunci: *Return On Asset* (ROA), *Return On Equity* (ROE), *Earning Per Share* (EPS), dan Harga saham.



ABSTRACT

This research aimed to find out the effect of Return On Asset (ROA), Return On Equity (ROE), and Earning Per Share (EPS) on stock price of transportation companies which were listed on Indonesia Stock Exchange (IDX) during 2015-2018.

The population was 42 transportation companies which were listed on Indonesia Stock Exchange (IDX) during 2015-2018. While, the data collection technique used purposive sampling, in which the sample was based on criteria given. In line with, there were 9 transportation companies as sample. Moreover, the data analysis technique used multiple linear regression with SPSS (statistical product and service solution) 25.

The research result concluded Return On Asset (ROA) had negative and significant effect on stock price. On the other hand, Return On Equity (ROE) had positive and significant effect on stock price. Meanwhile, Earning Per Share (EPS) had positive but insignificant effect on stock price of transportation companies which were listed on Indonesia Stock Exchange (IDX) during 2015-2018.

Keyword : Return On Asset (ROA), Return On Equity (ROE), Earning Per Share (EPS), Stock Price

